

Full Result	Alloc. %	CAG...	RAR, %	Max ...	Avg 5 ...	Long...	TMS...	MAR	HV...	Win, %	Win/L...	Trades	Avg Trade ...	Avg ...	Avg L...	Max ...	Avg T...	Avg T...	Avg C...	End Balance	R-c...
Combined Suite	250.0...	31.14%	30.01%	11.4...	9.99%	9.10	3.00	2.71	13.69	56.44%	1.25	71878	13.8	7.01%	5.63%	160(...	403.28	0.34	0.09%	\$30,725,413.27	5.76

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LTTF Short SPY final	5.00%	NaN%	2.15%	178...	111.40%	39.71	0.02	NaN	17.50	53.33%	1.72	30	67.7	12.24%	7.12%	1(10...	0.01	0.00	0.00%	(\$147,151.44)	0.01
LTTF Short IWB Final	5.00%	14.34%	-0.75%	335...	160.63%	132.05	0.00	0.04	17.14	51.14%	0.99	176	11.3	5.36%	5.42%	1(10...	0.18	0.00	0.00%	\$48,172.66	0.00
LTTF Short IWM Final	5.00%	5.98%	-0.83%	495...	211.00%	136.24	0.00	0.01	11.42	33.33%	1.52	48	59.2	12.06%	7.94%	1(10...	0.04	0.00	0.00%	\$11,760.81	0.00
LTTF Short ETF Final	5.00%	20.32%	1.09%	180...	141.24%	35.38	0.01	0.11	10.69	51.43%	1.33	70	53.6	7.56%	5.70%	1(10...	0.21	0.00	0.00%	\$124,108.26	0.00
MRLong All Stocks 4.1 Final	12.50%	34.44%	14.39%	28.9...	20.96%	13.05	0.69	1.19	21.35	54.99%	1.16	11800	2.0	4.28%	3.68%	10(1...	11.56	0.00	0.02%	\$2,434,961.12	0.74
MRLong HC 2.0 Final	12.50%	30.29%	12.50%	64.0...	36.14%	13.43	0.35	0.47	29.01	60.52%	0.91	6847	7.4	5.95%	6.57%	10(1...	30.94	0.00	0.00%	\$1,360,814.68	0.40

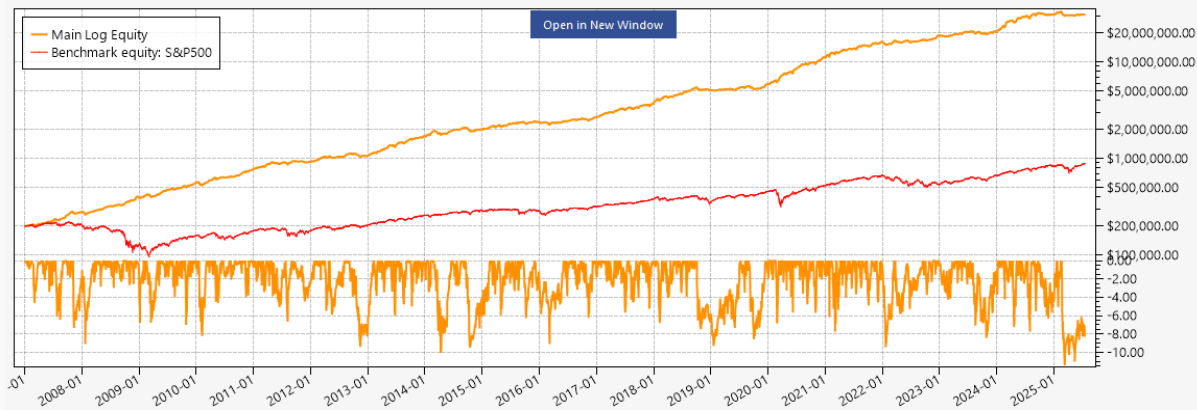
Performance Curve - Log Scale Combined Systems

Show Benchmark: S&P500

Show/Hide Benchmark Drawdown: No

Show/Hide Drawdown: Yes

+/- Show/Hide Stats



Yearly Performance Summary

Year	Days	End Total Equity	Total Equity Gain/Loss	# Trades	Annual Gain %	Benchmark %	Comparison	Max DD Yearly	Benchm. MDD	MAR Yearly	Benchm. MAR
2007	251	\$281,070.82	\$81,070.82	4191	40.54%	3.65%	36.88%	7.34%	10.09%	0.00	0.36
2008	253	\$400,722.30	\$119,651.47	2883	42.57%	-38.49%	81.06%	8.15%	48.01%	5.22	-0.80
2009	252	\$560,934.93	\$160,212.64	3603	39.98%	23.45%	16.53%	7.00%	27.62%	5.71	0.85
2010	252	\$766,846.70	\$205,911.76	3680	36.71%	12.78%	23.93%	8.21%	15.99%	4.47	0.80
2011	252	\$921,514.83	\$154,668.13	3324	20.17%	0.00%	20.17%	6.67%	19.39%	3.03	0.00
2012	250	\$1,060,772.04	\$139,257.22	3307	15.11%	13.41%	1.71%	9.49%	9.94%	1.59	1.35
2013	252	\$1,714,235.50	\$653,463.45	3952	61.60%	29.60%	32.00%	5.99%	5.76%	10.29	5.14
2014	252	\$1,994,481.19	\$280,245.69	3700	16.35%	11.39%	4.96%	10.05%	7.40%	1.63	1.54
2015	252	\$2,404,984.05	\$410,502.86	3631	20.58%	-0.73%	21.31%	6.25%	12.35%	3.29	-0.06
2016	252	\$2,673,869.12	\$268,885.06	3702	11.18%	9.54%	1.65%	7.01%	9.30%	1.60	1.02
2017	251	\$3,709,847.73	\$1,035,978.62	4416	38.74%	19.42%	19.32%	5.67%	2.80%	6.84	6.94
2018	251	\$5,132,619.42	\$1,422,771.68	4090	38.35%	-6.24%	44.59%	7.59%	19.78%	5.05	-0.32
2019	252	\$5,870,273.39	\$737,653.97	4076	14.37%	28.88%	-14.51%	8.57%	6.84%	1.68	4.22
2020	253	\$11,153,183.99	\$5,282,910.60	4750	89.99%	16.26%	73.74%	7.01%	33.92%	12.84	0.48
2021	252	\$16,226,148.09	\$5,072,964.09	4867	45.48%	26.89%	18.59%	7.76%	5.21%	5.86	5.16
2022	251	\$18,990,872.11	\$2,764,724.02	3026	17.04%	-19.44%	36.48%	9.08%	25.43%	1.88	-0.76
2023	250	\$20,694,470.04	\$1,703,597.93	3929	8.97%	24.23%	-15.26%	8.62%	10.28%	1.04	2.36
2024	252	\$30,961,773.56	\$10,267,303.52	4570	49.61%	23.31%	26.30%	7.74%	8.49%	6.41	2.75
2025	134	\$30,725,413.27	(\$236,360.29)	2181	-0.76%	7.07%	-7.83%	11.48%	18.90%	-0.07	0.37